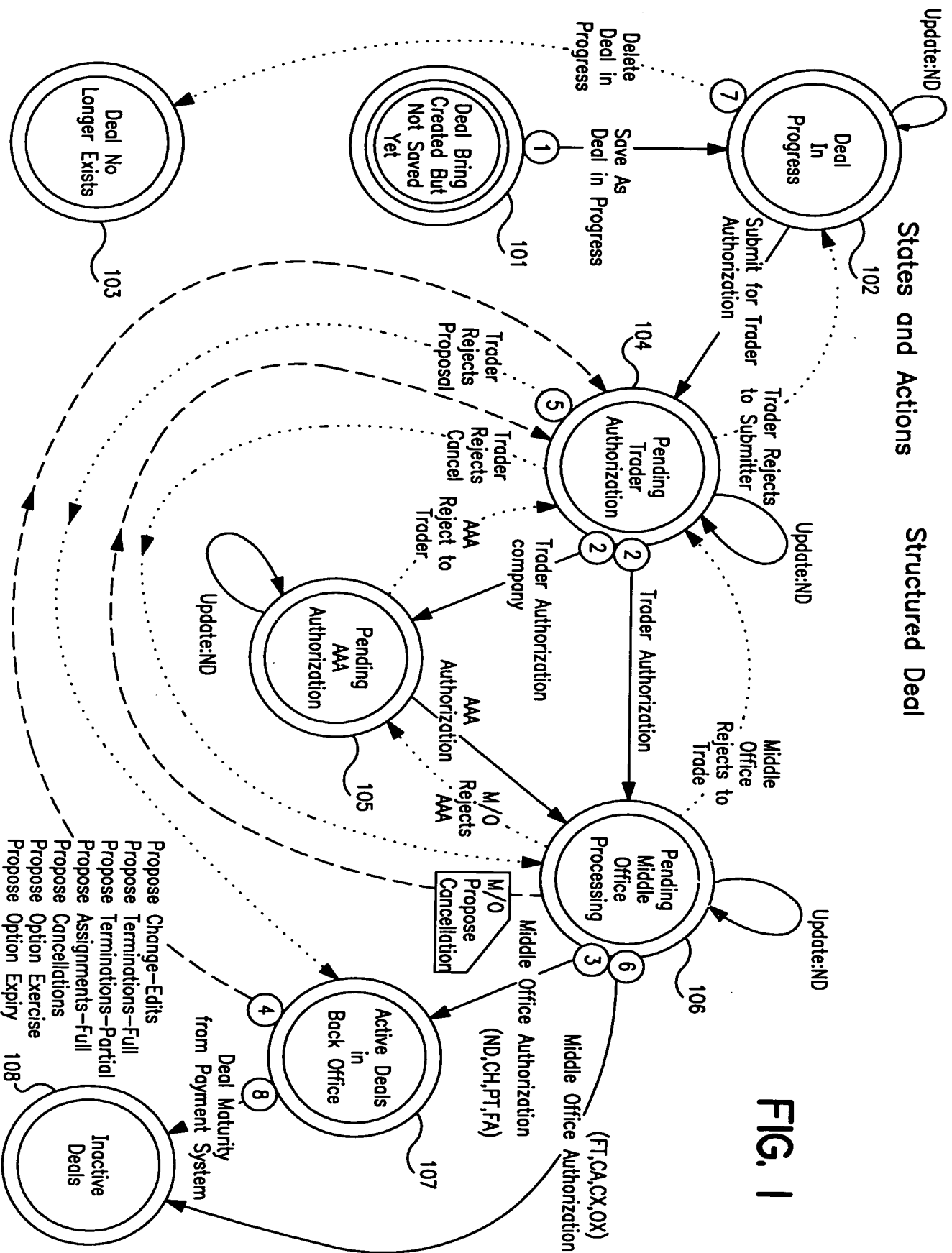


States and Actions Structured Deal



New Deal

X

Product Type:

Swap

OK

Cancel

Delete User Template

System Templates:

Swap - Generic

Swap - Index

Swap - Exotic

Use This Template to Capture All Swaps Traded On The Core Desk.

User Templates:

☒ Use Accelerator

(BLANK System Template)

NY - CAD rec Fixed Annual (public)

NY - Callable Agency Swap (public)

NY - USD LB Pays Fixed Semi vs 3ML (public)

NY - USD LB Pays Fixed Semi vs 3ML Cmpd (pu

NY - USD LB Pays Fixed vs 3ML (public)

NY - USD LB Pays Fixed vs 6ML (public)

NY - USD LB Recs Fixed Semi vs 3ML (public)

NY - USD LB Recs Fixed Semi vs 3ML Cmpd (pu

NY - USD LB Recs Fixed vs 6ML (public)

Capture USD swaps where LB Pays Quarterly vs 3M USD LIBOR

FIG. 2

Swap Accelerator for NY – USD LB Pays Fixed vs 3ML (public)

X

Party A

ID: 11293LBSF

Name: AAA

Party B

ID:

Name:

Branch:

Browse...

Dates

Trade:

Effective:

Maturity:

☒ MAT Adjusts

Pays Fixed

Party A

Operations

Party A Leg

Party B Leg

Notional:

Fixed Rate:

Floating Spread:

bps

Brokerage

Submit...

FIG. 3

FIG. 4

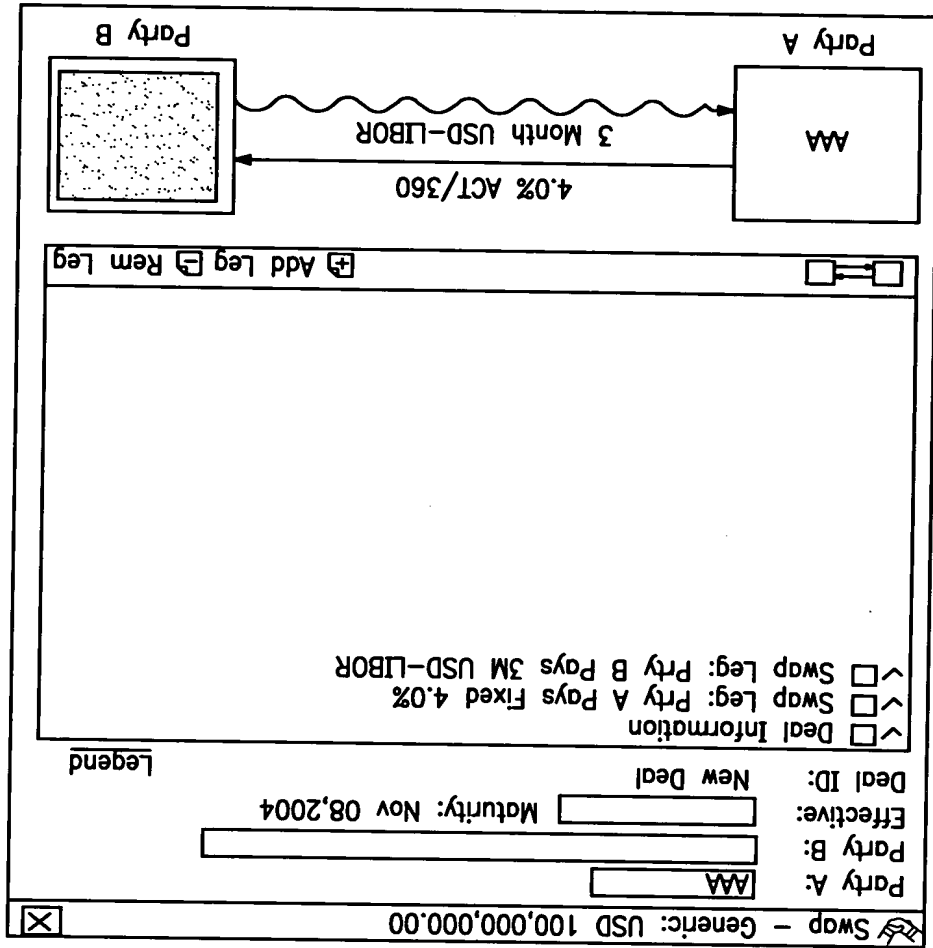


FIG. 5

Swap Leg: Prty A Pays Fixed 4.0%		<input type="checkbox"/> <input type="checkbox"/> <input type="checkbox"/>	
Dates			
Effective: <input type="text"/>		Maturity: Nov 08, 2004	
<input checked="" type="checkbox"/> Adjustment			
Obligation		Pays	
<input checked="" type="radio"/> Party A <input type="radio"/> Party B		<input checked="" type="radio"/> Fixed <input type="radio"/> Floating	
Currency/Notional		Exchange	
USD <input type="text"/>		100,000,000.00	
Rate		Calendars	
<div>Fixed: <input type="text"/> 4.00000 % <input type="text"/> Step <input type="text"/> Zero Coupon</div> <div>Day Count: <input type="text"/> ACT/360 <input type="text"/></div> <div><input checked="" type="checkbox"/> Period End Dates Adjust</div>			
Payment Terms			
Frequency: <input type="text"/> Quarterly <input type="text"/>		Day: <input type="text"/> 8	
First Payment: Feb 08, 2000		<input type="text"/> Stubs	
<input type="checkbox"/> Pmt Rule			

FIG. 6

<input type="checkbox"/> Swap Leg: Pty B Pays USD-LIBOR		<input type="checkbox"/> X <input type="checkbox"/> <input type="checkbox"/>	
<div style="display: flex; justify-content: space-between;"> Dates Effective: <input type="text" value="Nov 08, 2004"/> Maturity: <input type="text" value="Nov 08, 2004"/> <input checked="" type="checkbox"/> Adjustment </div>			
<div style="display: flex; justify-content: space-between;"> Obligation <input type="radio"/> Party A <input type="radio"/> Party B </div>		<div style="display: flex; justify-content: space-between;"> Pays <input type="radio"/> Fixed <input checked="" type="radio"/> Floating </div>	
<div style="display: flex; justify-content: space-between;"> Currency/Notional <input type="text" value="USD"/> <input type="text" value="100,000,000.00"/> </div>		<div style="display: flex; justify-content: space-between;"> Exchange <input type="text" value=""/> </div>	
Calendars			
<div style="display: flex; justify-content: space-between;"> <div> <div style="display: flex; justify-content: space-between;"> Day Count: <input type="text" value="ACT/360"/> </div> <div style="display: flex; justify-content: space-between;"> Spread: <input type="text" value=""/> </div> <div style="display: flex; justify-content: space-between;"> Initial Rate bps (Excl Spread): <input type="text" value=""/> </div> </div> <div> <div style="display: flex; justify-content: space-between;"> Period End Dates Adjust <input checked="" type="checkbox"/> </div> <div style="display: flex; justify-content: space-between;"> Schedule <input type="text" value=""/> </div> <div style="display: flex; justify-content: space-between;"> Emb.Cap <input type="text" value=""/> </div> <div style="display: flex; justify-content: space-between;"> Emb.Floor <input type="text" value=""/> </div> </div> </div>			
<div style="display: flex; justify-content: space-between;"> <div> <div style="display: flex; justify-content: space-between;"> Maturity: <input type="text" value="3 Month"/> </div> <div style="display: flex; justify-content: space-between;"> Floating Index: <input type="text" value="USD-LIBOR"/> </div> <div style="display: flex; justify-content: space-between;"> Source: <input type="text" value="3750_Tel"/> </div> </div> <div> <div style="display: flex; justify-content: space-between;"> Day Count: <input type="text" value="ACT/360"/> </div> <div style="display: flex; justify-content: space-between;"> Spread: <input type="text" value=""/> </div> <div style="display: flex; justify-content: space-between;"> Initial Rate bps (Excl Spread): <input type="text" value=""/> </div> </div> </div>			
<div style="display: flex; justify-content: space-between;"> <div> <div style="display: flex; justify-content: space-between;"> Payment Terms Frequency: <input type="text" value="Quarterly"/> </div> <div style="display: flex; justify-content: space-between;"> Day: <input type="text" value="8"/> </div> </div> <div> <div style="display: flex; justify-content: space-between;"> Pmt Rule <input type="checkbox"/> </div> <div style="display: flex; justify-content: space-between;"> First Payment: <input type="text" value="Feb 08, 2000"/> </div> </div> </div>			
<div style="display: flex; justify-content: space-between;"> <div> <div style="display: flex; justify-content: space-between;"> Reset Terms Frequency: <input type="text" value="Quarterly"/> </div> <div style="display: flex; justify-content: space-between;"> Day: <input type="text" value="8"/> </div> </div> <div> <div style="display: flex; justify-content: space-between;"> Reset Rule <input type="checkbox"/> </div> <div style="display: flex; justify-content: space-between;"> Averaging <input type="text" value="Compounding"/> </div> </div> </div>			

Trader Authorize

X

Submit To

Desk

NY Special Client Middle Office

Attn:

☐ Signed Confirm a High Priority

Workflow Message:

Additional Notifications

☐ E-mail

☐ SmartTicket FYI

☐ NT Notification

☒ Attach Deal

Desks

Individuals

Select

Select

Message:

Authorize

Cancel

Who's Here?

FIG. 7

Deal Filter		Choose a Saved Query from the list below and press Run... or press New to create a new query:	
<div> <div>In-Back Today</div> <div>In AAA Today</div> <div>In Trading Today</div> <div>T+1 Changes</div> <div>T+1 Full Assignment</div> <div>T+1 Full Terminations</div> <div>T+1 New Deals</div> <div>T+1 Option Exercise</div> <div>T+1 Partial Terminations</div> </div>			
<div>Orig. Office:</div> <div>Risk Loc:</div> <div>Product Type:</div> <div>Ccy/Notional:</div> <div>Index:</div> <div>(Party A) Id:</div> <div>Name:</div> <div>(Party B) Id:</div> <div>Name:</div> <div>Created By:</div> <div>State:</div> <div>Trading Desk:</div> <div>Action Type:</div> <div> <input type="radio"/> Latest Action <input type="radio"/> Any Action </div>	<div>Risk Mgmt ID:</div> <div>Optional Ref ID:</div> <div>Confirm Deal No:</div> <div>Global Deal ID:</div> <div>Ticker Symbol:</div> <div>Trade Date:</div> <div>Effective Date:</div> <div>Maturity Date:</div> <div>Create Date:</div> <div>M/O Auth Date:</div> <div>Update Date:</div> <div>Broker Fees:</div> <div>Sales Credits:</div> <div>Collateral:</div> <div>SmartTkt/Hist:</div>	<div> <div> <div>Latest Action</div> <div>Active Status</div> <div>Party A</div> <div>Party B</div> <div>St/Historical</div> <div>Deal Id</div> <div>Product</div> <div>Currency</div> <div>Notional</div> <div>Trade Date</div> <div>Effective Date</div> <div>Maturity Date</div> <div>Risk Mgmt Id</div> <div>State</div> <div>Residing Locati</div> <div>Trader</div> <div>Marketer</div> <div>Originating Offi</div> <div>Risk Location</div> <div>Confirm Deal N</div> <div>Creator</div> <div>Last Updated</div> <div>Broker Name</div> <div>Broker Fee</div> <div>Broker Fee Ccy</div> <div>STP Indicator</div> </div> <div>Set Columns</div> </div>	<div>Run</div> <div>Close</div> <div>Save</div> <div>Save As...</div> <div>Delete</div> <div>New</div>

FIG. 9

Deal Workflow History

Workflow History for Global Deal Id 39115

Cancel

From Ver	From State	Action Performed	To Ver	To State	Performed By	Performed On
0	Deal In Progress	Deal Created	0	Deal In Progress		
1	Pending Trader Authorization	Submit for trader authorization	1	Pending Trader Authorization		
2	Pending Trader Authorization	Updated	2	Pending Trader Authorization		
3	Pending Middle Office Processing	Approved. Send to middle office	3	Pending Middle Office Processing		
4	Pending Middle Office Processing	Updated	4	Pending Middle Office Processing		
5	Pending Risk Processing	STPed to Risk System	5	Pending Risk Processing		
6	Pending Middle Office Processing	STP Rejected	6	Pending Middle Office Processing		
7	Pending Middle Office Processing	Updated	7	Pending Middle Office Processing		
8	Pending Risk Processing	STPed Risk System	8	Pending Risk Processing		
9	Pending Middle Office Processing	STP Approved Verified	9	Pending Middle Office Processing		
10	In Back Office	Approved. Sent to back office				

Version 7

Version 10

Compare...

FIG. 10

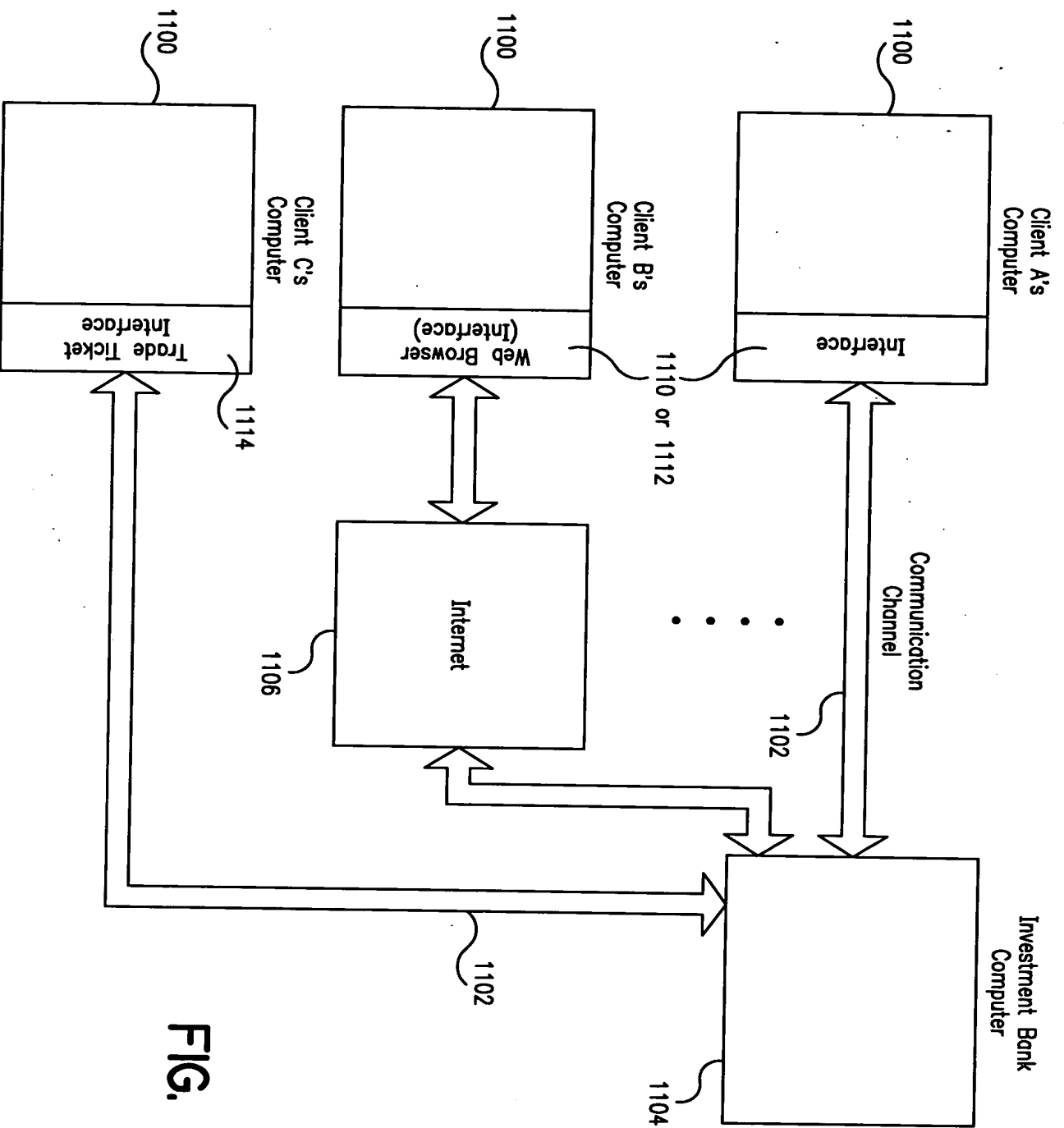


FIG. 11